

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

(In million yen, %, the number of data)

Item		Current Quarter (2017/1-3)		Prior Quarter (2016/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	34,774,772		36,898,611	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	62,351	6,282	62,640	6,321
3	of which, Stable deposits	394	12	363	11
4	of which, Less stable deposits	61,957	6,270	62,277	6,310
5	Cash outflows related to unsecured wholesale funding	10,784,581	7,840,327	10,638,295	7,716,219
6	of which, Qualifying operational deposits	0	0	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,712,697	6,768,443	9,501,504	6,579,428
8	of which, Debt securities	1,071,884	1,071,884	1,136,791	1,136,791
9	Cash outflows related to secured funding, etc.		272,185		220,335
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,732,400	1,739,109	2,632,021	1,658,687
11	of which, Cash outflows related to derivative transactions, etc.	1,507,960	1,507,960	1,431,857	1,431,857
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,224,440	231,150	1,200,164	226,830
14	Cash outflows related to contractual funding obligations, etc.	4,817,513	415,306	4,367,900	220,161
15	Cash outflows related to contingencies	4,030,056	140,071	3,933,778	128,726
16	Total cash outflows		10,413,281		9,950,449
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,563,435	0	400,364	0
18	Cash inflows related to collection of loans, etc.	3,612,503	2,961,234	2,407,666	1,694,270
19	Other cash inflows	6,045,831	908,918	4,160,899	585,832
20	Total cash inflows	11,221,769	3,870,152	6,968,929	2,280,103
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		34,774,772		36,898,611
22	Net cash outflows		6,543,129		7,670,346
23	Consolidated liquidity coverage ratio (LCR)		531.4%		481.0%
24	The number of data used to calculate the average value		61		3